



1/7

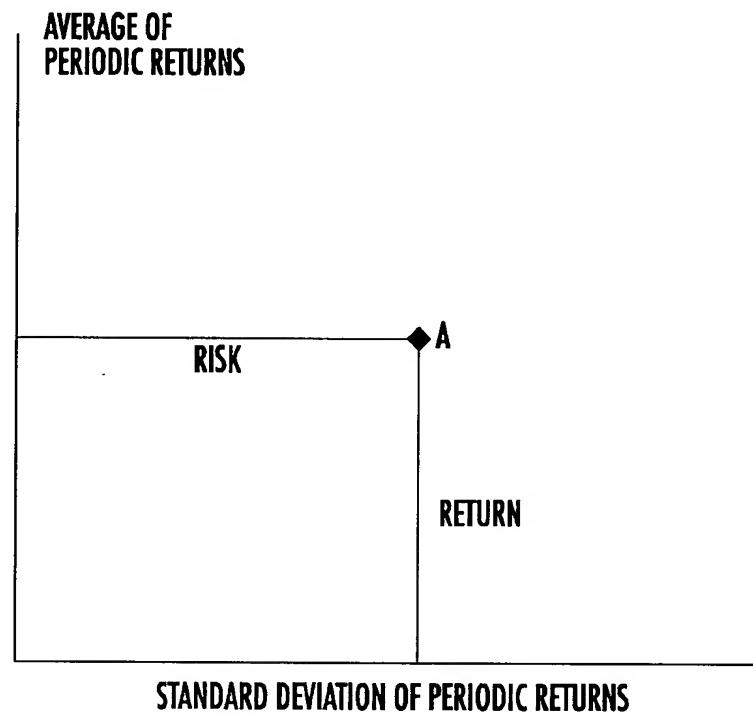


FIG. 1
(PRIOR ART)



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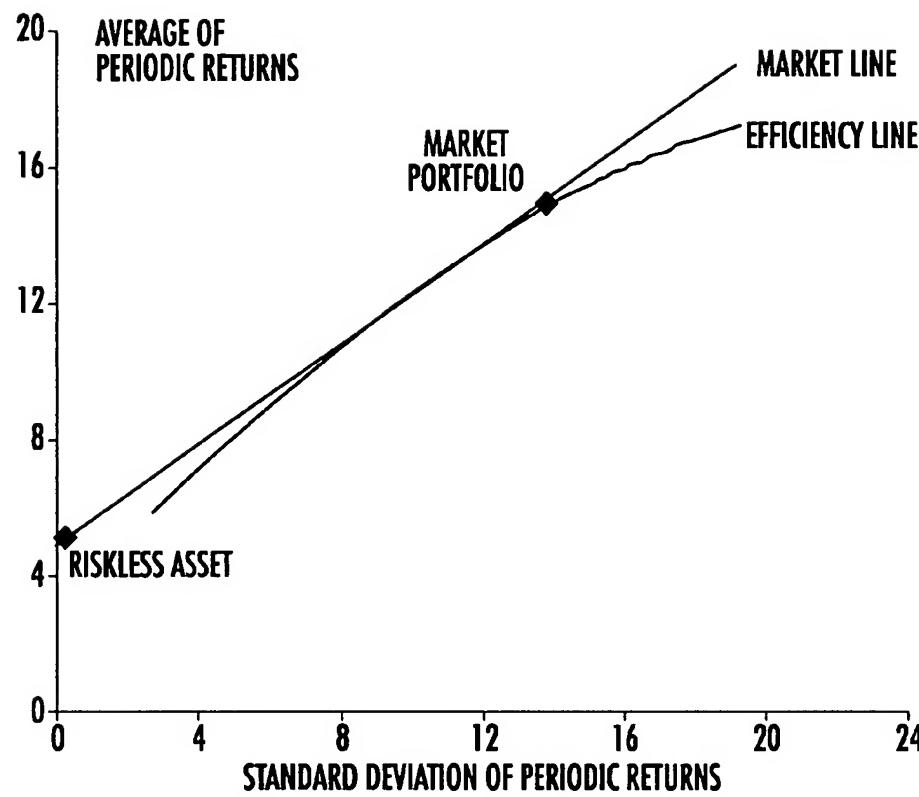


FIG. 2
(PRIOR ART)



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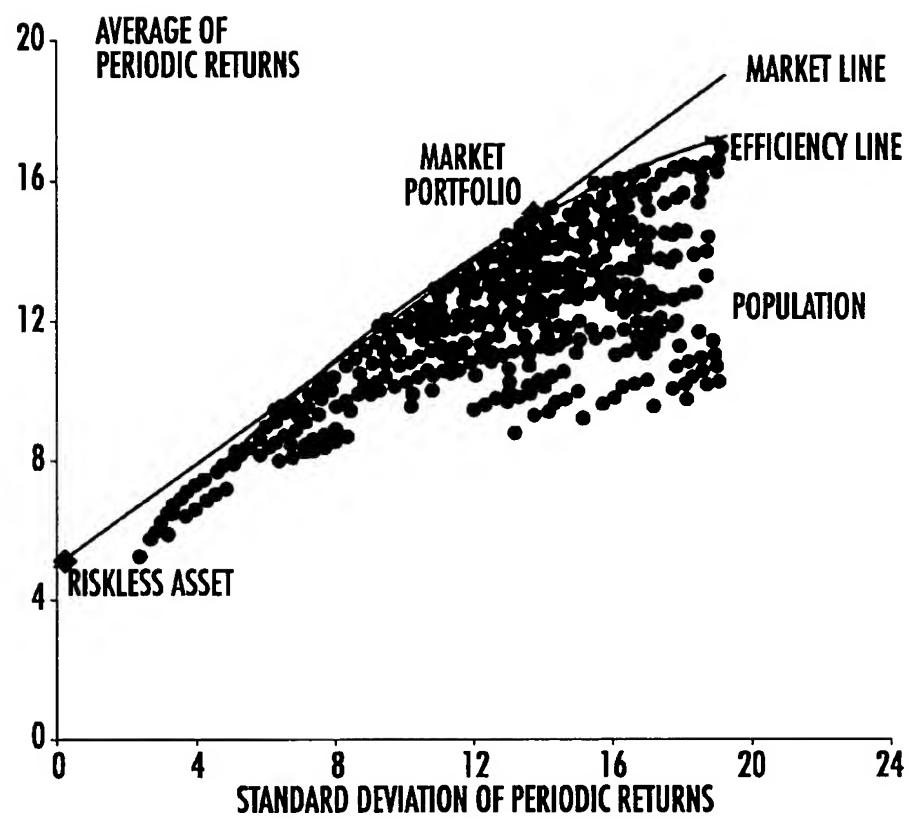


FIG. 3



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SECTORS	PERIODIC RETURNS					
	1	2	3	4	5	
A	AGG	(1.63)	(25.99)	3.69	9.29	4.91
	AAB	(0.90)	(18.80)	2.82	9.80	5.98
	AVG	0.58	(9.80)	1.85	6.73	4.93
	LRSK	0.68	0.68	0.71	0.70	0.73
	CON	(0.66)	(18.70)	0.24	7.47	7.04

ALLOCATION ALTERNATIVES	PERIODIC RETURNS				
	1	2	3	4	5
B	AGG	100%	0%	0%	0%
	AAB	0%	0%	0%	0%
	AVG	0%	0%	0%	0%
	LRSK	0%	0%	0%	0%
	CON	0%	(1.63)	(25.99)	3.69
			(1.59)	(25.63)	3.65
↓					
10,626		0%	0%	0%	100%
					(0.66) (18.70)
					0.24
					7.47
					7.04

FIG. 4



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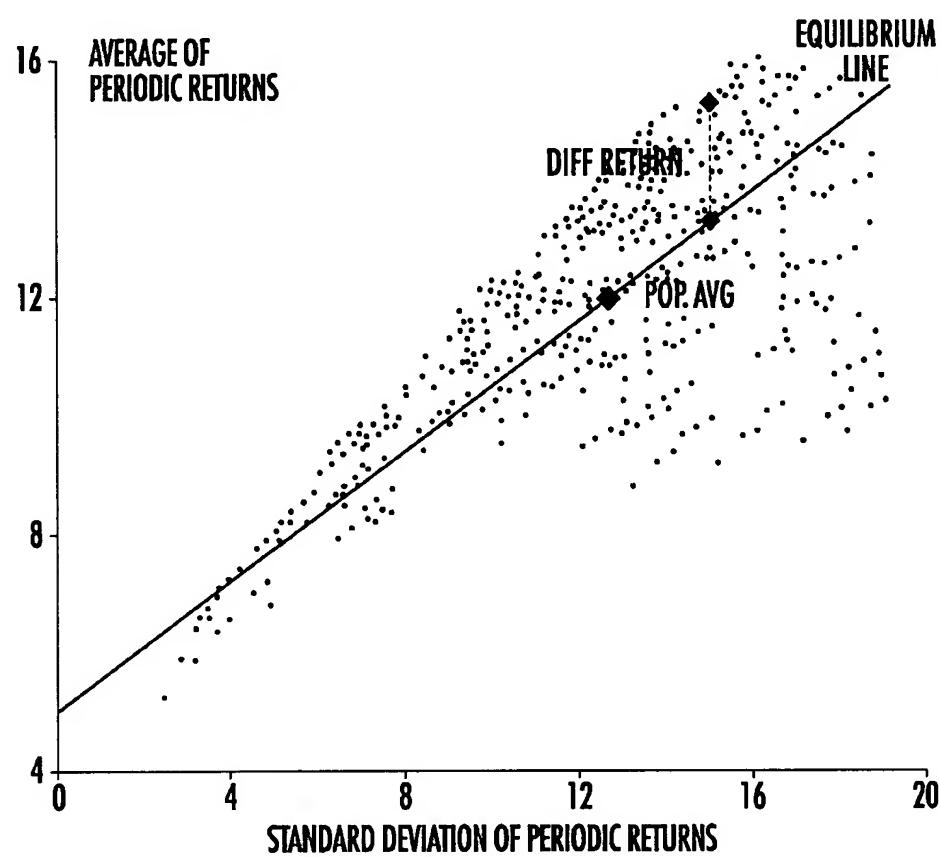


FIG. 5



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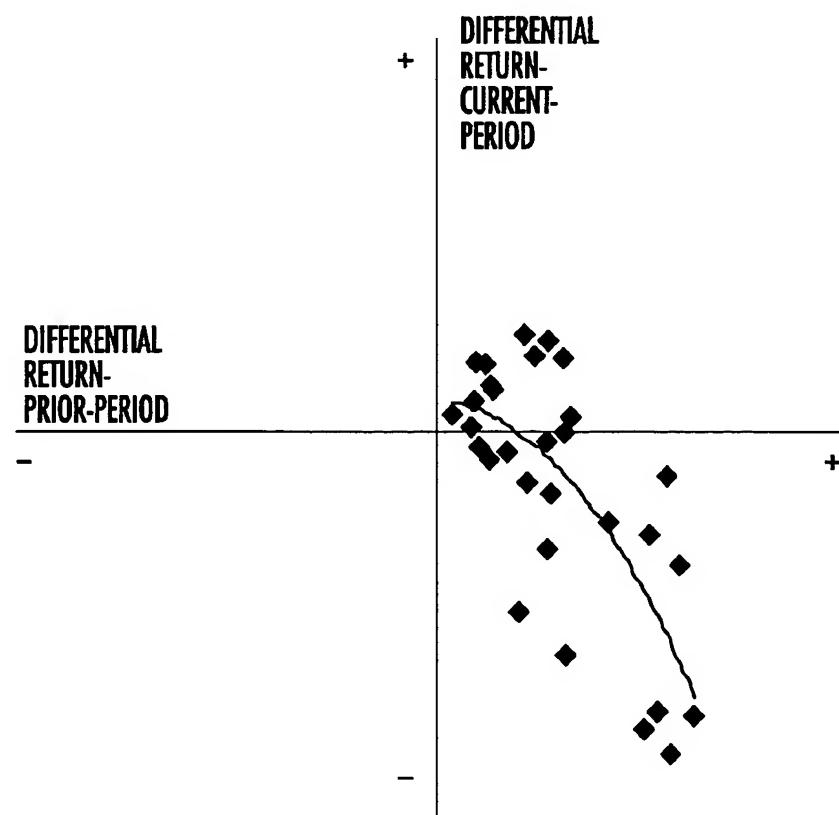


FIG. 6



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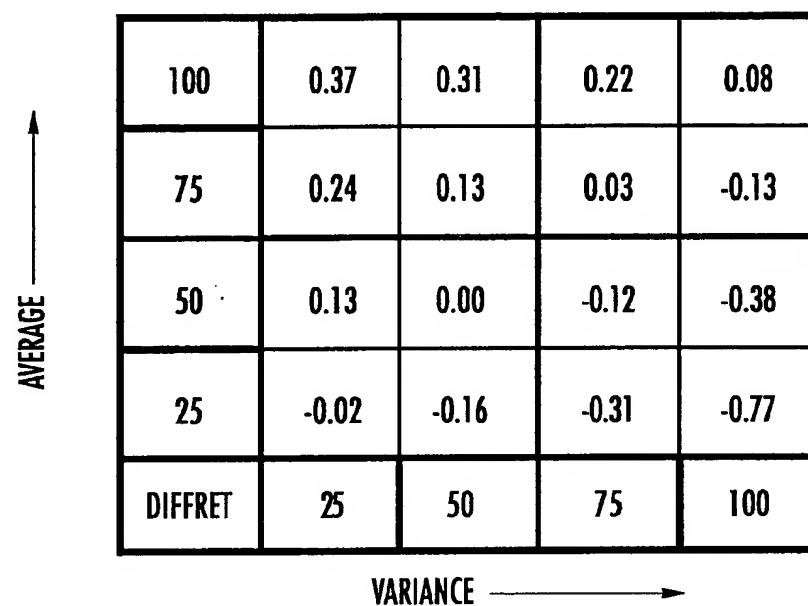


FIG. 7